



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jan 2018	DAAD	Future	5	9.7898	9.8107	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	9.8474	9.8672	0.0000	0.0000	0	0.00
			<u>51</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>51</b>				<b>0.00</b>	<b>0.00</b>
									77 065.00
									730 277 644.30
<b>Future</b>									
Jan 2018	DAEU	Future	151,647	15.1248	15.0373	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	15.1693	15.0848	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	15.2572	15.1730	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.3055	15.2194	0.0000	0.0000	0	0.00
			<u>151,757</u>					<u>0.00</u>	<u>0.00</u>
									745 543.00
									11 134 851 230.70
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	700.9427	778.5475	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	4.7810	3.9283	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1236.9744	1312.1870	0.0000	0.0000	0	0.00
			<u>209,797</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>361,554</b>				<b>0.00</b>	<b>0.00</b>
									946 787.00
									0.00
<b>Future</b>									
Jan 2018	DAGB	Future	10	17.0317	16.8940	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	17.1182	16.9838	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.1619	17.0269	0.0000	0.0000	0	0.00
			<u>65</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>65</b>				<b>0.00</b>	<b>0.00</b>
									53 591.00
									879 195 024.30
<b>Future</b>									
Jan 2018	DAUS	Future	649	12.4305	12.4513	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	12.4305	12.4513	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	12.4305	12.4473	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	12.4442	12.4612	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jan 2018	DAUS	Future	144,845	12.4548	12.4725	0.0000	0.0000	40,904	510,297,852.00
Feb 2018	DAUS	Future	1,346	12.4708	12.4895	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	12.4778	12.4970	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	12	12.4814	12.5008	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	3,201	12.5054	12.5251	0.0000	0.0000	2,186	27,387,301.00
Mar 2018	DAUS	Future	5,607	12.5336	12.5532	0.0000	0.0000	210	2,635,752.00
Mar 2018	DAUS	Future	1,199	12.5606	12.5787	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	12.6105	12.6260	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	110	12.6214	12.6369	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	12.6414	12.6568	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	12.6778	12.6930	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	12.7306	12.7456	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	12.7360	12.7510	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	12.7686	12.7835	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,000	12.7756	12.7905	0.0000	0.0000	500	6,401,300.00
Jul 2018	DAUS	Future	70	12.7773	12.7923	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.7878	12.8029	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.8105	12.8260	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	12.8419	12.8578	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.8908	12.9074	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.9377	12.9548	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.9445	12.9617	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.9702	12.9875	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	13.1303	13.1488	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	14.1524	14.1870	0.0000	0.0000	0	0.00
			<u>250,575</u>					<u>43,800.00</u>	<u>546,722,205.00</u>
									<u>7 460 301.00</u>
									<u>90 795 398 749.50</u>
<b>Option</b>									
Jan 2018	DAUS	12.39 Put	277	29.9694	44.9405	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.46 Call	277	31.8995	65.7657	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.72 Put	427	291.8823	281.1025	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.83 Call	427	0.9330	6.2833	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.50 Put	238	1069.5257	1048.7863	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	0.0133	0.0234	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	0.0097	0.0188	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.20 Put	5,000	14.9236	21.5379	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.22 Put	40,000	17.4477	24.4078	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1469.5416	1452.8158	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	70.0744	67.7410	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.32 Put	460	93.5675	90.7998	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	203.9757	218.6165	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	175.8002	190.0206	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	396.3226	386.3687	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jan 2018	DAUS	13.16 Put	19,500	719.8978	705.4557	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	805.8988	790.7205	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	825.1703	809.8501	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	854.1701	838.6509	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	951.5136	935.4366	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	1.1874	1.5944	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	0.8729	1.1956	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	0.4191	0.6033	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	226.3571	220.1621	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	608.3762	595.1920	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	710.5251	696.1868	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.1052	0.1425	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.1037	0.1240	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.1049	0.1135	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.1058	0.1109	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	756.2941	741.4422	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1337.8180	1320.2210	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	719.8078	705.8275	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1394.4686	1376.5199	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.3585	0.4148	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1280.1255	1261.6584	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1428.2213	1409.6374	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1720.4783	1701.3876	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	245.5781	257.5495	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	20.5949	22.9721	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1683.5295	1664.9930	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	940.5367	924.7251	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2413.8688	2399.1468	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	8.2652	8.8301	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1286.3245	1274.1737	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	22.0665	23.5867	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	11.6407	12.4505	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	459.8938	451.8255	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1337.1021	1324.9012	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	15.4164	16.0059	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	469.1999	461.1194	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1917.0011	1903.4553	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	13.8874	14.3898	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1279.2352	1266.8747	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	32.8603	33.6534	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	16.7351	16.2980	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1273.1823	1260.8749	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2018	DAUS	15.62 Call	500	48.6628	48.3588	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	33.3466	32.5184	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	180.7472	177.4085	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	250.4259	253.7511	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	226.6121	229.5058	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1599.0956	1586.4781	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	1826.5808	1813.2917	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	64.3529	63.4500	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	56.5217	55.1940	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1267.9435	1256.1592	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	65.4481	65.3599	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	49.7146	49.2058	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	295.9865	291.2113	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1316.5579	1304.6831	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	58.8537	58.6142	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1264.5940	1253.2454	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	80.6866	81.1782	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	64.4598	64.5351	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1260.9022	1250.2008	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	92.9975	94.1353	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	74.1800	74.8748	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1256.8660	1246.5759	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	108.4394	110.0779	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	84.8882	86.0677	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	188.0167	185.5637	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1302.5858	1292.2424	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	99.9790	101.4354	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1253.6145	1243.8304	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	121.3449	123.4250	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	87.6125	89.1393	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	1140.0989	1131.0507	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	184.1925	186.7134	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1249.4233	1240.0862	0.0000	0.0000	0	0.00
Dec 2018	DAUS	16.93 Call	500	133.8515	136.4001	0.0000	0.0000	0	0.00
Dec 2018	DAUS	17.58 Call	500	90.7126	92.5778	0.0000	0.0000	0	0.00
			<u>954,911</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>1,205,486</b>				<b>43,800.00</b>	<b>546,722,205.00</b>
									<b>23 968 336.00</b>
									<b>90 795 398 749.50</b>
<b>Future</b>									
Mar 2018	EUUS	Future	9,944	1.2176	1.2090	1.2186	1.2186	10,194	123,751,744.00
			<u>9,944</u>					<u>10,194.00</u>	<u>123,751,744.00</u>
									<b>659 349.00</b>
									<b>7 417 607 834.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>9,944</b>					<b>10,194.00</b>	<b>123,751,744.00</b>	659 349.00	7 417 607 834.00
<b>Future</b>											
Mar 2018	ZAAD	Future	18,200	9.8749	9.8944	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	5,124	10.0084	10.0240	9.9989	9.9989	250	2,499,725.00		
Sep 2018	ZAAD	Future	400	10.1379	10.1544	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.2604	10.2755	0.0000	0.0000	0	0.00		
			<b>34,536</b>					<b>250.00</b>	<b>2,499,725.00</b>	<b>3 520 156.00</b>	<b>30 414 623 713.00</b>
<b>Total</b>			<b>34,536</b>					<b>250.00</b>	<b>2,499,725.00</b>	<b>3 552 533.00</b>	<b>30 414 623 713.00</b>
<b>Future</b>											
Mar 2018	ZACA	Future	250	10.0292	10.0205	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	100	10.1740	10.1608	10.1758	10.1607	200	2,033,650.00		
			<b>350</b>					<b>200.00</b>	<b>2,033,650.00</b>	<b>125 103.00</b>	<b>1 231 466 367.10</b>
<b>Total</b>			<b>350</b>					<b>200.00</b>	<b>2,033,650.00</b>	<b>125 103.00</b>	<b>1 231 466 367.10</b>
<b>Future</b>											
Mar 2018	ZAEU	Future	97,004	15.2699	15.1861	15.2940	15.1770	495	7,565,707.50		
Jun 2018	ZAEU	Future	8,715	15.5753	15.4808	15.5830	15.5830	250	3,895,750.00		
Sep 2018	ZAEU	Future	5,417	15.8769	15.7819	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	16.1699	16.0745	0.0000	0.0000	0	0.00		
			<b>114,062</b>					<b>745.00</b>	<b>11,461,457.50</b>	<b>13 600 081.00</b>	<b>193 020 990 163.20</b>
<b>Option</b>											
Mar 2018	ZAEU	15.05 Put	5,648	236.3792	272.7465	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	18,643	259.5436	297.9260	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	68.8177	59.1233	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	34.8375	30.2224	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	24.5252	24.6776	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	29.5496	34.7773	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	373.6410	414.7128	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1150.4828	1219.5717	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	54.9830	47.9692	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	16.8201	15.9291	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	96.0881	112.8119	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	689.8078	740.1381	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	781.1897	834.4430	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	111.1292	100.4570	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	41.3834	33.9029	0.0000	0.0000	0	0.00		
			<b>685,452</b>					<b>0.00</b>	<b>0.00</b>	<b>6 847 461.00</b>	<b>0.00</b>
<b>Total</b>			<b>799,514</b>					<b>745.00</b>	<b>11,461,457.50</b>	<b>20 447 542.00</b>	<b>193 020 990 163.20</b>
<b>Future</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2018	ZAFR	Future	1,215	12.9502	12.9522	12.9827	12.9827	100	1,298,270.00		
			1,215					100.00	1,298,270.00	605 550.00	6 459 053 543.50
		<b>Total</b>	<b>1,215</b>					<b>100.00</b>	<b>1,298,270.00</b>	605 550.00	6 459 053 543.50
<b>Future</b>											
Mar 2018	ZAGB	Future	181,621	17.1744	17.0396	17.1863	17.0884	810	13,869,369.00		
Jun 2018	ZAGB	Future	7,457	17.4693	17.3234	0.0000	0.0000	0	0.00		
Sep 2018	ZAGB	Future	4,164	17.7555	17.6072	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	886	18.0295	17.8802	0.0000	0.0000	0	0.00		
			194,128					810.00	13,869,369.00	9 795 622.00	163 942 052 276.60
<b>Option</b>											
Mar 2018	ZAGB	17.00 Put	500	348.2494	406.8681	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	58.1300	47.1354	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	15.7267	12.9767	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	715.2444	785.6112	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	107.3950	90.8565	0.0000	0.0000	0	0.00		
			3,500					0.00	0.00	1 774 113.00	0.00
		<b>Total</b>	<b>197,628</b>					<b>810.00</b>	<b>13,869,369.00</b>	11 569 735.00	163 942 052 276.60
<b>Future</b>											
Mar 2018	ZAJY	Future	115	0.1128	0.1130	0.0000	0.0000	0	0.00		
			115					0.00	0.00	953 460.00	10 625 024 617.80
		<b>Total</b>	<b>115</b>					<b>0.00</b>	<b>0.00</b>	953 460.00	10 625 024 617.80
<b>Future</b>											
Jun 2018	ZAKS	Future	1,145	0.1195	0.1196	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1184	0.1194	0.0000	0.0000	0	0.00		
			1,707					0.00	0.00	31 923.00	432 652 210.00
		<b>Total</b>	<b>1,707</b>					<b>0.00</b>	<b>0.00</b>	31 923.00	432 652 210.00
<b>Future</b>											
Mar 2018	ZATR	Future	433	3.2777	3.2545	0.0000	0.0000	0	0.00		
			433					0.00	0.00	238 189.00	860 554 603.00
		<b>Total</b>	<b>433</b>					<b>0.00</b>	<b>0.00</b>	238 189.00	860 554 603.00
<b>Future</b>											
Mar 2018	ZAUM	Future	575	12.5411	12.5605	12.5378	12.5378	30	37,531,400.00		
Jun 2018	ZAUM	Future	47	12.7105	12.7256	12.7184	12.7184	5	6,359,200.00		
Sep 2018	ZAUM	Future	8	12.8716	12.8879	0.0000	0.0000	0	0.00		
			630					35.00	43,890,600.00	145 993.00	167 903 708 290.00
		<b>Total</b>	<b>630</b>					<b>35.00</b>	<b>43,890,600.00</b>	150 516.00	167 903 708 290.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
<b>Future</b>									
Mar 2018	ZAUS	Future	1,066,890	12.5411	12.5605	12.5800	12.5000	21,939	275,110,288.50
Jun 2018	ZAUS	Future	175,299	12.7105	12.7256	12.7184	12.7184	778	9,886,186.00
Sep 2018	ZAUS	Future	5,264	12.8716	12.8879	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	Future	11,000	13.0232	13.0408	0.0000	0.0000	0	0.00
			<u>1,258,453</u>					<u>22,717.00</u>	<u>284,996,474.50</u>
									<u>163 925 590.00</u>
									<u>1 930 619 279 560.40</u>
<b>Option</b>									
Mar 2018	ZAUS	12.00 Put	248,000	76.7427	72.0494	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	112.9842	107.1318	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	46,750	154.9910	148.0537	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	200.9329	193.0087	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	219.4010	211.1255	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	269.6132	260.4761	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	308.5859	298.8707	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	231.1516	239.8416	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	390.0516	379.3416	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	214.6839	223.0194	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	472.4150	460.8736	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	560.7843	548.4879	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	159.4938	166.5383	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	148.0626	154.8156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	100,016	606.9626	594.3156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	110.1108	115.8230	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	769.0108	755.3230	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	777.3332	763.5913	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	785.6814	771.8842	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	810.8750	796.9183	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	870.4941	856.1819	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	87.4804	92.4223	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	922.4573	907.8574	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	939.9425	925.2512	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	69.5953	73.8664	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1028.4953	1013.3664	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	3,600	1046.4152	1031.2048	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	1118.7269	1103.2019	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	54.6692	58.3243	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	51.4958	55.0106	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1247.4173	1231.3984	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	47.0977	50.4144	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	45.0518	48.2725	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1340.1134	1323.7092	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2018	ZAUS	13.91 Put	7,000	1405.0535	1388.3311	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	34.8172	37.4089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1423.7172	1406.9089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1442.4268	1425.5358	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1470.5741	1453.5621	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	30.4927	32.8032	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	29.3525	31.5869	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1536.6164	1519.3409	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	26.6738	28.7280	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	24.2263	26.1120	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1641.3219	1623.6811	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1660.4680	1642.7673	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	20.7449	22.3854	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1698.8515	1681.0351	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	13.4525	14.5555	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	12.9275	13.9902	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	12.6723	13.7155	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	1960.5995	1942.1676	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	11.4676	12.4178	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	1970.3676	1951.9178	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1989.9172	1971.4322	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	10.5840	11.4651	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	9.9649	10.7968	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	9.3805	10.1663	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	6.9224	7.5089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	5.5301	6.0013	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	5.0949	5.5297	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	4.9916	5.4175	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	4.5978	4.9907	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	4.1484	4.5030	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	3.6260	3.9332	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	3.3727	3.6523	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	3.1034	3.3532	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	3.0574	3.3020	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	2.9821	3.2184	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	2.8678	3.0909	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	2.6420	2.8381	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	2.5568	2.7422	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	18.4836	19.4316	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	42.8341	42.9027	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	147.7645	144.2944	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	187.1800	182.2383	0.0000	0.0000	0	0.00



<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2018	ZAUS	12.25 Put	84,749	236.7972	231.2588	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	257.7083	251.9450	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	302.5325	296.3343	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	351.2847	344.6723	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	490.1080	481.8976	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	625.2479	616.0877	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	652.5126	643.1882	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	687.2348	677.7038	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	773.2993	763.3076	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	795.3876	785.2867	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	810.2343	800.0619	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	870.5519	860.1035	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	995.1067	984.1009	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1011.0227	999.9049	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1027.0177	1015.7866	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1140.9957	1129.0281	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1232.8263	1220.3353	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1275.1709	1262.4571	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1283.6816	1270.9249	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1300.7474	1287.9033	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1309.2996	1296.4137	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1360.8982	1347.7667	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1447.2272	1434.3953	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1534.1315	1521.6111	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1666.6440	1653.6712	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	100.3935	101.8173	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	86.5407	87.6029	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	79.7874	80.6753	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	68.5514	69.1531	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	62.8869	63.3475	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	61.4378	61.8639	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	57.7601	58.0968	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	53.9319	54.5948	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	47.9134	47.5713	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	44.9650	44.1512	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	43.7607	42.7588	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	34.6335	32.3179	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	24.9568	21.5744	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	20.6083	16.9210	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	20.0811	16.3672	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	18.7461	14.9760	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	18.1556	14.4844	0.0000	0.0000	0	0.00

